



Backtest #29738 · BWB · EVO_GG1RSISNIP_v1345

ROI	Sharpe	Win Rate	Max Drawdown
+11.39%	0.94	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +11.39% ROI is overshadowed by a critically low sample size of three trades, rendering the 0.94 Sharpe and 33.3% win rate statistically inconclusive. While the 9.20% max drawdown suggests manageable risk, such limited data cannot validate the strategy's robustness against varying market regimes. The low win rate indicates reliance on high-impact single moves, which is fragile without a larger historical basis. To establish statistical confidence, the strategy must be backtested over a significantly larger dataset covering multiple market cycles.

ADDITIONAL METRICS

CAGR	11.39%
Sortino Ratio	0.72
Turnover	5.95x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11142.66